INFORMATION DISCLOSURE CITATION (Use several sheets if necessary)	Attorney Docket No. 060967-0008	Serial No. 09/845,220
	Applicants Zumbach et al.	
PTO Form 1449 (Modified) List of References	Filing Date April 30, 2001	Group 3624

U.S. PATENT DOCUMENTS

*Examiner Initial		Document Number	Date	Name	Class	Sub Class	Filing Date

FOREIGN PATENT DOCUMENTS

		Document Number	Date	Country	Class	Sub Class	Translation YES	Translation NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

/TH/	AA	Dacorogna M.M., Müller U.A., Nagler R.J., Olsen R.B., and Pictet O.V., 1993 "A Geographical Model for the Daily and Weekly Seasonal Volatility in the FX Market," Journal of International Money and Finance, 12(4), 413-438.
/TH/	AB	Dacorogna M.M., Müller U.A., Olsen R.B., and Pictet O.V., 1998, "Modeling Short-Term Volatility with GARCH and HARCH Models" published in Nonlinear Modeling of High Frequency Financial Time Series, ed. by Christian Dunis and Bin Zhou; John Wiley, Chichester, 161-176.
/TH/	AC	McNeil A.J. and Frey R., 1998, "Estimation of Tail-Related Risk Measures for Heteroscedastic Financial Time Series: An Extreme Value Approach," Preprint from the ETH Zürich, August 27, 1-28.
/TH/	AD	J.P. Morgan, 1996, "RiskMetrics" –Technical Document, Technical Report, J.P. Morgan and International Marketing – Reuters Ltd.
/TH/	AE	Müller U.A., Dacorogna M.M., Davé R.D., Olsen R.B., Pictet O.V., and von Weizsäcker J.E., 1996, "Volatilities of Different Time Resolutions – Analyzing the Dynamics of Market Components," Journal of Empirical Finance, 4(2-3), 213-239.
/TH/	AF	Pictet O.V., Dacorogna M.M., Müller U.A., Olsen R.B., and Ward J.R., 1992, "Real-Time Trading Models for Foreign Exchange Rates," Neural Network World, 2(6), 713-744
/TH/	AG	Hull, J.C., Options, Futures and Other Derivatives, (4th ed.) Prentice Hall, 1999, Ch. 14.
/TH/	AH	Pictet O.V., Dacorogna M.M., Müller U.A., "Hill, Bootstrap and Jackknife Estimators for Heavy Tails", in A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions, R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.

/TH/	AI	Müller U.A., Dacorogna M.M., Pictet O.V., "Heavy Tails in High-Frequency Financial Data", in A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions, R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.
/TH/	AJ	Dacorogna M.M., Gencay R., Muller, U., Olsen, R.B. and Pictet, O.V., An Introduction to High Frequency Finance, Academic Press 2001, Ch. 9.
/TH/	AK	Britten-Jones M., Schaefer S.M., "Non-Linear Value-at-Risk," European Finance Review, 1999, 2 (2).

Examiner /Thu Thao Havan/	Date Considered 03/09/2010

Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.